
1. General Information

CR Raised by: ECB T2S Project Team **Institute:** ECB **Date Raised:** 04/05/09

Change Request Title: Liquidity transfer order set query **CR Ref.:** T2S URD 206

Change Request Classification: Substance
(*Typo, Consistency, Clarification, Substance*)

Status: Approved by the AG

Change Type: New Requirement
(*New Requirement/Modification/Deletion*)

Requestor Category: ECB T2S Project Team
(*User, 4CB, ECB T2S Project Team*)

Chapter Number/Annex Number: Chapter 14

Req No: T2S.14.900

Priority (S,H,M,L): M

Proposed Implementation Date/Release: Version 4.2

Description of Requested Change:

The current URD has no requirements for querying the groups of standing liquidity transfer orders that provide liquidity from one or more RTGS accounts of one or more liquidity providers to a T2S dedicated cash account.

Reason for Change / Expected Benefits / Business Case:

NCBs, settlement banks and payment banks must be able to query the groups of standing liquidity transfer orders that they have set up for its T2S dedicated cash accounts.

Submitted Annexes / Related Documents:

Proposed wording for the Change Request:

A new section should be added to chapter 14

14.5.4 Liquidity transfer order queries for multiple liquidity providers

The T2S multiple liquidity provider model supports the sequencing of standing liquidity transfer orders from RTGS accounts. T2S stores a set of sequenced standing liquidity transfer orders for a T2S dedicated cash account as a liquidity transfer order link set (T2S.16.661). This section defines the queries that T2S will provide for a T2S Actor to retrieve sets of sequenced liquidity transfer orders.

T2S.14.938 - Liquidity transfer order link set query

T2S shall enable NCBs, settlement banks and payment banks, according to their access rights (T2S.14.060), to query the sets of sequenced liquidity transfer orders. T2S shall as well enable CSD that initiated a liquidity transfers on behalf of payment and settlement banks according to the requirement T2S.06.210.

The query shall support the following selection parameters:

- A specific T2S party (Settlement bank, payment bank);
- A specific T2S dedicated cash account;
- Valid as of a specific date;
- And/or a specific T2S settlement currency.

The query shall return the following information:

- NCB of the T2S party;
- T2S party of the T2S dedicated cash account;
- Currency;
- T2S dedicated cash account identifier;
- Valid from date
- Valid to date
- Unique technical identifier of the link set
- Authorisation status
- Deletion status
- Last change date/timestamp
- User ID and name of user for last update.

T2S.14.939 - Query to retrieve the sequenced liquidity transfer order for a link set

T2S shall enable NCBs, settlement banks and payment banks, according to their access rights (T2S.14.060), to query all liquidity transfer orders of a liquidity transfer order link set. T2S shall as well enable CSD that initiated a liquidity transfers on behalf of payment and settlement banks according to the requirement T2S.06.210.

The query shall support the unique technical identifier of a liquidity transfer order link set as selection parameter.

Furthermore, the query shall support a parameter as to whether the query shall output the complete list of fields for each liquidity transfer order in the link.

The query shall return for the specified identifier all attributes identifying a standing liquidity transfer order in a link set, as specified by requirement T2S.16.662. If the query specifies that the complete list of fields for each liquidity transfer order in the link as output, then the query will return, in addition to the aforementioned attributes, all the attributes of the standing liquidity transfer order (T2S.16.660), which are:

- NCB of the T2S party;
- T2S party;
- Currency;
- Debit cash account;
- Valid from date
- Valid to date
- The execution type and the description of the execution type
- Execution event and execution event description for triggering the execution
- Unique technical identifier of the standing order
- Authorisation status
- Deletion status
- Last change date/timestamp
- User ID and name of user for last update.

Outcome of meetings:

* SG Meeting of 28 May 2009:

Recommendation to the AG: Approval

* AG meeting on 15 June 2009

Approval of SG recommendation